



Backtest #46602 · LPG · EVO_GG1RSISNIP_v306

ROI	Sharpe	Win Rate	Max Drawdown
+42.10%	1.14	66.7%	-21.82%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The LPG EVO_GG1RSISNIP_v306 backtest shows a +42.10% return with a 1.14 Sharpe ratio, yet extreme caution is warranted because only three trades were executed to generate these figures. A 21.82% maximum drawdown paired with a 66.7% win rate suggests that occasional high-impact losses are the primary risk driver rather than frequent small losses. Statistically, this sample size is insufficient to confirm the strategy's robustness, as three data points cannot reliably estimate true distributional behavior or survivorship bias. The next step is to execute a forward walk-forward analysis or expand the lookback period to gather at least fifty trades before considering live deployment. This approach will validate whether the observed performance

ADDITIONAL METRICS

CAGR	42.10%
Sortino Ratio	0.95
Turnover	7.45x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$14214.40